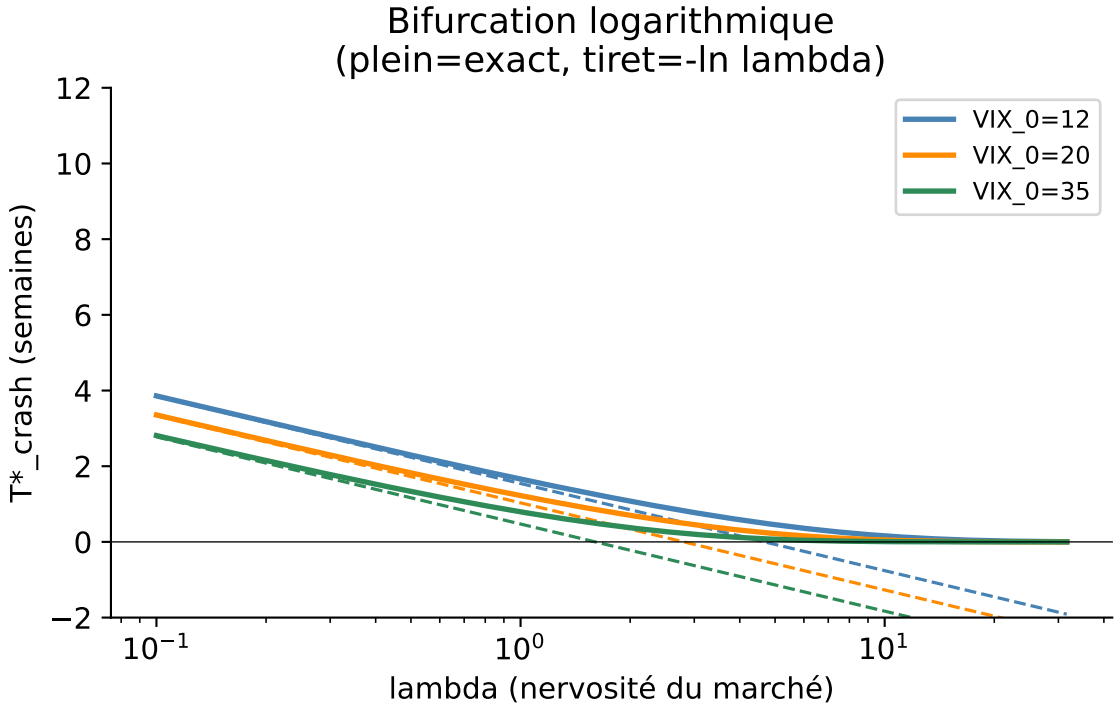
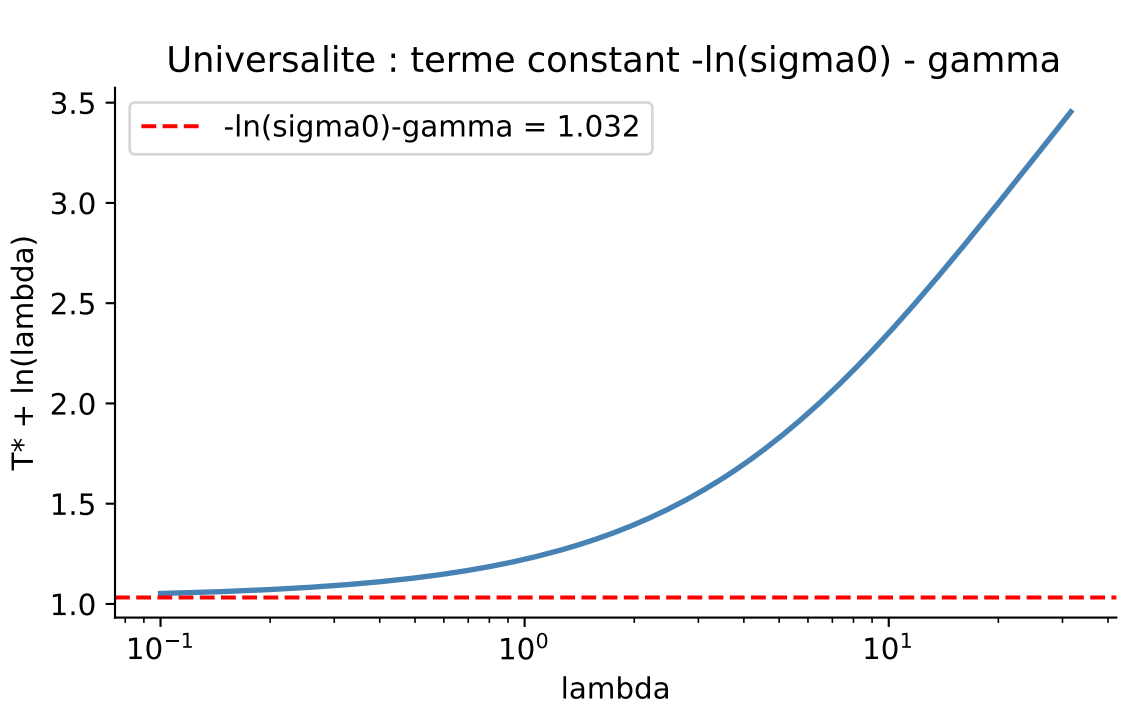

Bifurcation logarithmique
(plein=exact, tiret=-ln lambda)
VIX_0=12
VIX_0=20
VIX_0=35
T*_crash (semaines)
lambda (nervosité du marché)


Universalite : terme constant -ln(sigma0) - gamma
-ln(sigma0)-gamma = 1.032
T* + ln(lambda)
lambda